

Eurex Repo

GC Pooling Basket Definition – Annex 1 / Anlage 1

November 2024



GC Pooling – ECB Basket Definition

| | IG1 | IG2 | IG3 | IG4 | IG5 | IG6 | IG7 | IG8 | IG9 | IG11 |
|------------|--------------|--------------|--------------|--------------------------------------|-----------------------|--------------|--------------|--------------|--------------|--------------|
| AT01 | eligible | eligible | Only GG2 | Only GG2 or HQLA Level1 ¹ | eligible ² | eligible | Only GG2 | Only GG2 | Only GG2 | Only GG2 |
| AT02 | eligible | eligible | Only GG2 | Only GG2 or HQLA Level1 ¹ | eligible ² | eligible | Only GG2 | Only GG2 | Only GG2 | Only GG2 |
| AT03 | eligible | eligible | Only GG2 | Only GG2 or HQLA Level1 ¹ | eligible ² | eligible | Only GG2 | Only GG2 | Only GG2 | Only GG2 |
| AT10 | eligible | eligible | Only GG2 | Only GG2 or HQLA Level1 ¹ | eligible ² | eligible | Only GG2 | Only GG2 | Only GG2 | Only GG2 |
| AT11/12/13 | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible |

- **Minimum rating requirement:** A-/A3 **Eligible currency denomination of collateral:** EUR
- **T2S-eligibility:** Only T2S-eligible securities that can be settled at CBF are **eligible** (~~Country of Location Slovenia is temporarily ineligible due to missing CBF-T2S-eligibility~~)
- **Country of Location eligible:** Austria, Belgium (CLBE01, CLBL01), Finland, France, Germany, Luxembourg (CLBL01, CLLU01), Netherlands, Slovakia, Slovenia
- **Issuer Residence ineligible, independent of any other criteria:** IRES (Spain), IRGR (Greece), IRIT (Italy), IRPT (Portugal), IRIE (Ireland)
- **Issuer eligible, independent of Issuer Group:** Caisse d'Amortissement de la Dette Sociale (CADES), Caisse Des Dépôts et Consignations, Erste Abwicklungsanstalt, Investitionsbank Berlin, Kreditanstalt für Wiederaufbau (KfW), LfA Foerderbank Bayern, Landeskreditbank Baden-Wuerttemberg, Landwirtschaftliche Rentenbank, NRW Bank

¹ IG4 HQLA Level1 **eligible**: Own-use CoveredB=Y(Ucits=yes); Min. Rating AA-; Min. Issue Size ≥ EUR 500m;

² IG5 **eligible**: Regional governments or local authorities of EU member states, provided that they are treated as exposures to the central government of a member state ((EU) No 575/2013)

GC Pooling – ECB EXT Basket Definition

| | IG1 | IG2 | IG3 | IG4 | IG5 | IG6 | IG7 | IG8 | IG9 | IG11 |
|---------|--------------|--------------|--------------|-----------------------|-----------------------|--------------|--------------|--------------|-----------------------|--------------|
| AT01 | eligible | eligible | eligible | eligible ¹ | eligible ² | eligible | eligible | eligible | eligible ³ | eligible |
| AT02 | eligible | eligible | eligible | eligible ¹ | eligible ² | eligible | eligible | eligible | Eligible ³ | eligible |
| AT03 | eligible | eligible | Only GG2 | Only GG2 ¹ | eligible ² | eligible | eligible | eligible | Only GG2 ³ | Only GG2 |
| AT10 | eligible | eligible | eligible | eligible | eligible ² | eligible | eligible | eligible | eligible ³ | eligible |
| AT13 | eligible | eligible | eligible | eligible | eligible ² | eligible | eligible | eligible | eligible ³ | eligible |
| AT11/12 | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible | not eligible |

- **Eligible currency denomination of collateral:** EUR (incl. legacy ATS, DEM, SKK), GBP, JPY, USD
- **T2S-eligibility:** Only T2S-eligible securities that can be settled at CBF are **eligible** (~~Country of Location Ireland and Slovenia: temporarily ineligible due to missing CBF-T2S-eligibility~~)
- **Country of Location eligible:** Austria, Belgium (CLBE01, CLBE02, CLBL01), Denmark, Finland, France, Germany, Italy, Luxembourg (CLBL01, CLLU01, CLLU03), Netherlands, Slovakia, Slovenia, Spain

- **Minimum rating requirement:**
 - For government bonds only: the second lowest rating needs to be at least “BBB-/Baa3” or higher.
 - For non-government bonds: the lowest rating needs to be at least “BBB-/Baa3” or higher.
- **Issuer eligible, independent of Issuer Group:** Caisse d'Amortissement de la Dette Sociale (CADES), Caisse Des Dépôts et Consignations, Erste Abwicklungsanstalt, Investitionsbank Berlin, Kreditanstalt für Wiederaufbau (KfW), LfA Foerderbank Bayern, Landeskreditbank Baden-Wuerttemberg, Landwirtschaftliche Rentenbank, NRW Bank

¹ For Issuer Group "Credit Institution - Excluding Agencies" (IG4) in combination with Issuer Residence Italy (IRIT), Ireland (IRIE), Spain (IRES) and Portugal ⁴ (IRPT) following Asset Types are **ineligible**: “Bonds” (AT01), “Medium-term notes” (AT02), “(Treasury) bills/commercial papers/ certificates of deposit” (AT03).

² Not rated securities from issuer Group "Regional/Local Government" (IG5) are **eligible**, if they are treated as exposures to central governments under Article 115(2) of Regulation (EU) 575/2013.

³ Issuer Group "Financial Corporations Other Than Credit Institutions" (IG9) in combination with Issuer Residence Italy (IRIT), Ireland (IRIE), Spain (IRES) and Portugal ⁴ (IRPT) is **ineligible**.

⁴ Portugal: temporarily **ineligible** until all participants are tax-certified

ECB Definitions

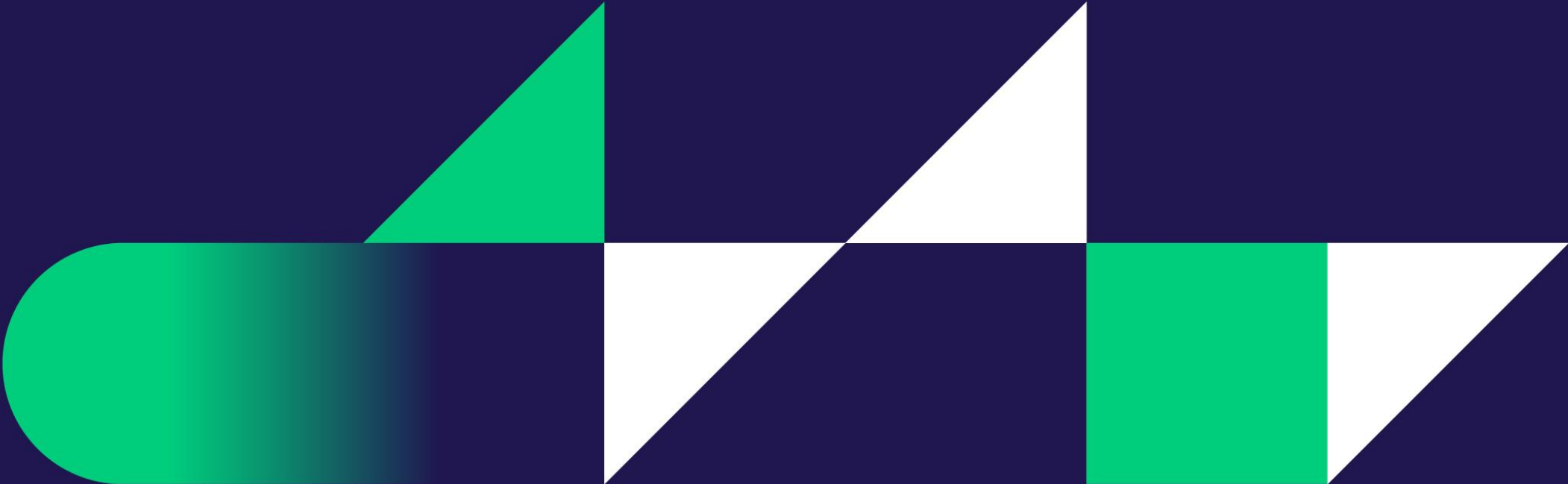
| Asset Type | Definition |
|------------|---|
| AT01 | Bond |
| AT02 | Medium-term note |
| AT03 | (Treasury) bill / commercial paper / certificate of deposit |
| AT10 | EEA legislative covered bonds |
| AT11 | Asset-backed securities (ABS) |
| AT12 | Multi-cédulas |
| AT13 | Non-EEA G10 legislative covered bonds |

| Issuer Group | Definition |
|--------------|---|
| IG1 | Central Bank |
| IG2 | Central Government |
| IG3 | Corporate And Other Issuers |
| IG4 | Credit Institution (Excluding Agencies) |
| IG5 | Regional/Local Government |
| IG6 | Supranational Issuer |
| IG7 | Agency - Non Credit Institution |
| IG8 | Agency - Credit Institution |
| IG9 | Financial Corporations Other Than Credit Institutions |
| IG11 | Public Corporation |

| Guarantor Group | Definition |
|-----------------|--------------------|
| GG2 | Central Government |

For further detailed information please visit the ECB webpage: <https://www.ecb.europa.eu/paym/html/midEA.en.html>

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